

Office of the State Treasurer
Transportation Investment Act (TIA) Holdings
As of June 30, 2017

Transportation Investment Act (TIA): Portion of sales tax proceeds received pursuant to the Transportation Investment Act. The portfolio maintains a duration between .1 and 1.5 with a target duration of .50 considering future tax receipts and cash flow needs. The performance objective is to meet or exceed the Bank of America Merrill Lynch 0 to 1-year U.S. Treasury Index.

Duration: 0.42

DESCRIPTION	ASSET CATEGORY	MATURITY	PAR VALUE	ORIGINAL COST	MARKET VALUE	MOODY'S	S&P
DOMESTIC BANK RATED A-1	Collateralized Bank Deposit ¹	07/03/17	\$ 46,024,255	\$ 46,024,255	\$ 46,024,255	P-1	A-1
DOMESTIC BANK RATED A-2	Overnight Repurchase Agreement	07/03/17	25,000,000	25,000,000	25,000,000	P-1	A-2
DOMESTIC BANK RATED A-1+	Term Repurchase Agreement ²	07/12/17	25,000,000	25,000,000	25,000,000	NR	A-1+
FOREIGN BANK RATED A-1+	Term Repurchase Agreement	08/04/17	20,000,000	20,000,000	20,000,000	P-2	A-1+
FEDERAL FARM CREDIT BANK	Fixed Rate Bond	10/18/17	15,000,000	15,000,000	15,001,149	Aaa	AA+
FEDERAL HOME LOAN BANK	Fixed Rate Bond	10/26/17	10,000,000	9,982,202	9,996,215	Aaa	AA+
FEDERAL HOME LOAN MORTGAGE CORPORATION	Fixed Rate Bond	07/27/18	10,000,000	9,942,580	9,988,521	Aaa	AA+
FEDERAL HOME LOAN MORTGAGE CORPORATION	Fixed Rate Bond	10/12/18	10,000,000	9,942,680	9,958,241	Aaa	AA+
FEDERAL NATIONAL MORTGAGE ASSOCIATION	Fixed Rate Bond	10/19/18	10,000,000	9,975,400	9,991,400	Aaa	AA+
FEDERAL NATIONAL MORTGAGE ASSOCIATION	Fixed Rate Bond	11/27/18	10,000,000	10,061,500	10,049,527	Aaa	AA+
FEDERAL NATIONAL MORTGAGE ASSOCIATION	Fixed Rate Bond	02/26/19	10,000,000	9,945,600	9,967,972	Aaa	AA+
FEDERAL HOME LOAN MORTGAGE CORPORATION	Fixed Rate Callable Bond	08/16/19	20,000,000	20,091,800	20,156,145	Aaa	AA+
			\$ 211,024,255	\$ 210,966,017	\$ 211,133,425		

Notes:

1. Collateralized Bank Accounts are secured by collateral permitted by statute, held by a third-party custodian, marked-to-market daily, and having market value equal to or exceeding 110% of the deposit.
2. Extendable Term Repurchase Agreements reprice monthly. If not extended at reprice date, both parties have option to call/put at par within 5 business days.

7/21/2017
UNAUDITED

Schedule IV